JAMES EARL RAY, convicted assassin of The Rev. Dr. Martin Luther King Jr., says his stabbing last year by black inmates was part of a conspiracy to keep him from telling the full story of the King slaying. Ray, 54, who is white, said Monday in a telephone interview from the state penitentiary at Nashville that he had charged several Tennessee officials with conspiracy in a suit filed last week in federal court in Nashville. "What I'm trying to do is find out who financed the King assassination," Ray said.